

EXHIBIT C

Longhorn Credit Funding A - Wimar OpcO LLC (Tropicana) - Term Loan - Assignment

Mark History

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
12/01/2009	31.46900	30.46900	32.46900	LoanX 4
11/30/2009	31.50000	30.50000	32.50000	LoanX 4
11/19/2009	32.12500	31.00000	33.25000	LoanX 4
11/16/2009	32.62500	31.62500	33.62500	LoanX 4
11/12/2009	31.90000	30.90000	32.90000	LoanX 5
11/11/2009	32.62500	31.62500	33.62500	LoanX 4
11/09/2009	32.59400	31.59400	33.59400	LoanX 4
11/03/2009	32.33300	31.33300	33.33300	LoanX 3
11/02/2009	33.00600	32.16700	33.83300	LoanX 3
10/23/2009	32.62500	31.62500	33.62500	LoanX 3
10/15/2009	32.66700	31.66700	33.66700	LoanX 3
10/09/2009	33.04200	32.04200	34.04200	LoanX 3
10/01/2009	33.00000	32.00000	34.00000	LoanX 3
09/30/2009	33.00900	32.00900	34.00900	LoanX 3
09/28/2009	33.75000	32.75000	34.75000	LoanX 2
09/25/2009	30.50000	29.66700	31.33300	LoanX 3
09/18/2009	29.16700	27.66700	30.66700	LoanX 3
09/17/2009	28.87500	27.54200	30.20800	LoanX 3
09/14/2009	28.83350	27.50000	30.16700	LoanX 3
09/11/2009	29.50000	28.75000	30.25000	LoanX 2
09/01/2009	29.16650	28.33300	30.00000	LoanX 3
08/31/2009	29.16650	28.33300	30.00000	LoanX 3
08/17/2009	28.83350	28.00000	29.66700	LoanX 3
08/12/2009	29.37500	28.75000	30.00000	LoanX 4
08/07/2009	29.50000	29.00000	30.00000	LoanX 4
08/04/2009	28.35700	27.57100	29.14300	LoanX 7
08/03/2009	28.14300	27.42900	28.85700	LoanX 7
07/31/2009	27.93800	27.18800	28.68800	LoanX 8
07/28/2009	28.33300	27.58300	29.08300	LoanX 6
07/27/2009	28.28550	27.50000	29.07100	LoanX 7
07/23/2009	28.28600	27.42999	29.14300	LoanX 7
07/22/2009	28.21450	27.28600	29.14300	LoanX 7
07/21/2009	28.50000	27.71400	29.28600	LoanX 7
07/20/2009	28.66650	28.00000	29.33300	LoanX 6
07/15/2009	29.20000	28.50000	29.90000	LoanX 5
07/14/2009	29.10000	28.50000	29.70000	LoanX 5
07/13/2009	28.91650	28.25000	29.58300	LoanX 6
07/10/2009	29.00000	28.25000	29.75000	LoanX 5
07/09/2009	29.20000	28.50000	29.90000	LoanX 6
07/07/2009	29.00000	28.37500	29.62500	LoanX 4
07/06/2009	29.25000	28.62500	29.87500	LoanX 4
07/01/2009	29.40000	28.70900	30.10000	LoanX 5
06/30/2009	29.15000	28.40000	29.90000	LoanX 5
06/29/2009	29.15000	28.40000	29.90000	LoanX 5
06/26/2009	29.66650	29.00000	30.33300	LoanX 3
06/23/2009	29.75000	29.00000	30.50000	LoanX 4
06/19/2009	29.87500	29.00000	30.75000	LoanX 4
06/18/2009	29.41650	28.50000	30.33300	LoanX 6
06/12/2009	30.00000	29.16700	30.83300	LoanX 6
06/08/2009	30.00000	29.20000	30.80000	LoanX 5
06/03/2009	29.75000	28.91700	30.58300	LoanX 6
06/02/2009	29.70850	28.91700	30.50000	LoanX 6
06/01/2009	29.75000	29.00000	30.50000	LoanX 6
05/29/2009	29.70000	28.90000	30.50000	LoanX 5
05/27/2009	29.75000	28.87500	30.62500	LoanX 4
05/26/2009	29.62500	28.75000	30.50000	LoanX 4
05/20/2009	28.93750	28.12500	29.75000	LoanX 8
05/19/2009	28.56250	27.75000	29.37500	LoanX 5

Mark History

Page 2 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
05/15/2009	28.59350	27.78100	29.40600	LoanX 8
05/13/2009	28.62550	27.81300	29.43800	LoanX 8
05/12/2009	28.43750	27.62500	29.25000	LoanX 8
05/11/2009	28.50050	27.68800	29.31300	LoanX 8
05/08/2009	28.20350	27.43800	28.96900	LoanX 8
05/07/2009	27.96900	27.12500	28.81300	LoanX 8
05/01/2009	27.90650	27.06300	28.75000	LoanX 8
04/30/2009	27.87550	27.06300	28.68800	LoanX 8
04/29/2009	27.85700	27.07100	28.64300	LoanX 7
04/28/2009	27.71450	26.92900	28.50000	LoanX 7
04/27/2009	26.62500	25.66700	27.58300	LoanX 6
04/22/2009	26.39300	25.42900	27.35700	LoanX 7
04/21/2009	26.53550	25.57100	27.50000	LoanX 7
04/20/2009	26.39300	25.42900	27.35700	LoanX 7
04/16/2009	26.32150	25.35700	27.28600	LoanX 7
04/14/2009	25.87500	24.75000	27.00000	LoanX 6
04/13/2009	25.79200	24.66700	26.91700	LoanX 6
04/08/2009	25.62500	24.50000	26.75000	LoanX 6
04/06/2009	25.79150	24.75000	26.83300	LoanX 6
04/03/2009	25.45850	24.41700	26.50000	LoanX 6
04/02/2009	25.12500	24.06000	26.25000	LoanX 6
04/01/2009	24.82150	23.78600	25.85700	LoanX 6
03/31/2009	24.33350	23.16700	25.50000	LoanX 7
03/30/2009	23.90000	22.89000	25.00000	LoanX 5
03/27/2009	23.41650	22.25000	24.58300	LoanX 6
03/26/2009	23.50000	22.33300	24.66700	LoanX 6
03/25/2009	22.50000	21.50000	23.50000	LoanX 4
03/23/2009	23.00000	21.91700	24.08300	LoanX 6
03/20/2009	22.85750	21.78600	23.92900	LoanX 7
03/19/2009	23.00000	21.91700	24.08300	LoanX 6
03/17/2009	23.08350	22.00000	24.16700	LoanX 6
03/16/2009	22.92850	21.85700	24.00000	LoanX 7
03/13/2009	23.33300	22.33300	24.33300	LoanX 6
03/12/2009	23.10000	22.10000	24.10000	LoanX 5
03/11/2009	23.00000	22.00000	24.00000	LoanX 5
03/10/2009	23.33300	22.33300	24.33300	LoanX 6
03/05/2009	23.41700	22.41700	24.41700	LoanX 6
03/04/2009	23.28600	22.21400	24.35700	LoanX 7
03/03/2009	23.12500	22.08300	24.16700	LoanX 6
03/02/2009	23.32200	22.28600	24.35700	LoanX 7
02/27/2009	23.66600	22.58300	24.75000	LoanX 6
02/26/2009	24.35700	23.32100	25.39300	LoanX 7
02/25/2009	25.68800	24.46900	26.90600	LoanX 8
02/24/2009	25.81200	24.59400	27.03100	LoanX 8
02/23/2009	26.62500	25.37500	27.87500	LoanX 8
02/20/2009	26.81300	25.56300	28.06300	LoanX 8
02/18/2009	27.00000	25.71900	28.28100	LoanX 8
02/17/2009	27.87500	26.59400	29.15600	LoanX 8
02/13/2009	28.12500	26.84400	29.40600	LoanX 8
02/11/2009	28.31200	27.03100	29.59400	LoanX 8
02/09/2009	28.34400	27.09400	29.59400	LoanX 8
02/06/2009	28.37500	27.15600	29.59400	LoanX 8
02/05/2009	28.43800	27.21900	29.65600	LoanX 8
02/04/2009	29.25000	28.07500	30.42500	LoanX 10
02/03/2009	29.33300	28.22200	30.44400	LoanX 9
02/02/2009	29.16600	28.11100	30.22200	LoanX 9
01/30/2009	29.56200	28.62500	30.50000	LoanX 8
01/29/2009	28.50000	27.53100	29.46900	LoanX 8
01/28/2009	25.87600	24.93800	26.81300	LoanX 8
01/27/2009	25.71900	24.87500	26.56300	LoanX 8
01/26/2009	24.62500	23.62500	25.62500	LoanX 8
01/23/2009	23.71400	22.21400	25.21400	LoanX 7

Mark History

Page 3 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
01/22/2009	23.45800	21.91700	25.00000	LoanX 6
01/21/2009	24.66600	23.75000	25.58300	LoanX 6
01/20/2009	24.34400	23.31300	25.37500	LoanX 8
01/16/2009	24.25000	23.05600	25.44400	LoanX 9
01/15/2009	23.92800	22.71400	25.14300	LoanX 7
01/14/2009	23.87500	22.62500	25.12500	LoanX 8
01/13/2009	24.58400	23.25000	25.91700	LoanX 6
01/12/2009	25.00000	23.66700	26.33300	LoanX 6
01/09/2009	25.09000	23.57100	26.42900	LoanX 7
01/08/2009	25.50000	24.00000	27.00000	LoanX 7
01/07/2009	25.92800	24.50000	27.35700	LoanX 7
01/06/2009	25.41600	24.00000	26.83300	LoanX 6
01/05/2009	24.35700	23.07100	25.64300	LoanX 7
01/02/2009	24.35800	22.92900	25.78600	LoanX 7
01/01/2009	24.37600	23.06300	25.68800	LoanX 8
12/31/2008	24.37600	23.06300	25.68800	LoanX 8
12/30/2008	24.28600	22.92900	25.64300	LoanX 7
12/29/2008	24.00000	22.58300	25.41700	LoanX 6
12/24/2008	23.75000	22.25000	25.25000	LoanX 6
12/23/2008	23.91700	22.41700	25.41700	LoanX 6
12/22/2008	24.75000	23.08300	26.41700	LoanX 6
12/19/2008	25.00000	23.35700	26.64300	LoanX 7
12/18/2008	25.39300	24.00000	26.78600	LoanX 7
12/17/2008	25.67800	24.28600	27.07100	LoanX 7
12/16/2008	26.62500	25.16700	28.08300	LoanX 6
12/13/2008	26.41600	24.75000	28.08300	LoanX 6
12/11/2008	27.25000	25.83300	28.66700	LoanX 6
12/10/2008	27.41600	25.83300	29.00000	LoanX 6
12/09/2008	27.12500	25.58300	28.66700	LoanX 6
12/08/2008	27.35700	25.64300	29.07100	LoanX 7
12/04/2008	28.56300	26.81300	30.31300	LoanX 8
12/03/2008	29.33300	27.58300	31.05300	LoanX 6
12/02/2008	29.94400	28.05600	31.83300	LoanX 9
11/28/2008	30.27800	28.31300	32.22200	LoanX 9
11/27/2008	29.69000	27.80000	31.40000	LoanX 10
11/26/2008	29.72500	27.87500	31.57500	LoanX 10
11/25/2008	30.02500	29.47500	31.87500	LoanX 10
11/24/2008	36.05500	33.70800	38.49300	LoanX 9
11/21/2008	37.38900	35.45300	39.62500	LoanX 9
11/20/2008	37.61100	35.26400	39.95800	LoanX 9
11/19/2008	38.72200	36.70800	40.73600	LoanX 9
11/18/2008	40.56200	38.54700	42.57800	LoanX 8
11/17/2008	41.69500	39.59700	43.79200	LoanX 9
11/14/2008	42.27800	39.98600	44.56900	LoanX 9
11/13/2008	42.72200	40.48600	44.95800	LoanX 9
11/12/2008	42.88900	40.59700	45.18100	LoanX 9
11/11/2008	43.25000	41.15300	45.34700	LoanX 9
11/10/2008	45.47200	43.37500	47.56900	LoanX 9
11/07/2008	44.25000	42.15300	46.34700	LoanX 9
11/06/2008	45.36800	43.32500	47.41200	LoanX 10
11/05/2008	45.54300	43.42500	47.66200	LoanX 10
11/04/2008	50.86100	48.97200	52.75600	LoanX 9
11/03/2008	45.18800	43.12500	47.25000	LoanX 8
10/31/2008	45.78600	43.42900	48.14300	LoanX 7
10/29/2008	45.72200	43.77800	47.66700	LoanX 9
10/28/2008	46.55600	44.38900	48.72200	LoanX 9
10/27/2008	46.05500	44.00000	48.11100	LoanX 9
10/23/2008	49.38800	47.44400	51.33300	LoanX 9
10/22/2008	46.50000	44.25000	48.75000	LoanX 8
10/21/2008	46.62500	44.37500	48.87500	LoanX 8
10/20/2008	53.93800	52.00000	55.87500	LoanX 8
10/17/2008	52.08300	49.83300	54.33300	LoanX 6

Mark History

Page 4 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
10/16/2008	54.10000	52.00000	56.20000	LoanX 5
10/15/2008	53.62500	51.25000	56.00000	LoanX 4
10/14/2008	58.66600	56.58300	60.75000	LoanX 6
10/13/2008	60.21400	58.21400	62.21400	LoanX 7
10/10/2008	61.18800	59.43800	62.93800	LoanX 8
10/09/2008	62.31300	60.68800	63.93800	LoanX 8
10/08/2008	64.71400	63.21400	66.21400	LoanX 7
10/07/2008	64.91600	63.33300	66.50000	LoanX 6
10/03/2008	65.25000	63.75000	66.75000	LoanX 6
10/02/2008	65.58300			LoanX 6
10/01/2008	68.00000	66.56300	69.43800	LoanX 8
09/30/2008	70.14300	68.92900	71.35700	LoanX 7
09/29/2008	71.00000	69.78600	72.21400	LoanX 7
09/26/2008	70.71400	69.71400	71.71400	LoanX 7
09/25/2008	70.76800	69.82100	71.71400	LoanX 7
09/24/2008	71.26800	69.89300	72.64300	LoanX 7
09/23/2008	70.55400	69.32100	71.78600	LoanX 7
09/19/2008	70.87500	69.71400	72.03600	LoanX 7
09/17/2008	72.75000	71.50000	74.00000	LoanX 6
09/16/2008	76.37600	75.31300	77.43800	LoanX 6
09/15/2008	76.81300	76.06300	77.56300	LoanX 6
09/12/2008	77.35700	76.71400	78.00000	LoanX 7
09/11/2008	77.92800	77.21400	78.64300	LoanX 7
09/10/2008	78.78600	77.92900	79.64300	LoanX 7
09/09/2008	79.01800	78.32100	79.71400	LoanX 7
09/08/2008	79.32100	78.57100	80.07100	LoanX 7
09/05/2008	80.03600	79.28600	80.78600	LoanX 7
09/04/2008	80.83400	80.12500	81.54200	LoanX 6
09/03/2008	81.33400	80.66700	82.00000	LoanX 6
09/02/2008	82.16000	81.35700	82.96400	LoanX 7
09/01/2008	82.43800	81.66700	83.20800	LoanX 6
08/29/2008	82.65600	82.00000	83.31300	LoanX 4
08/28/2008	82.32200	81.53600	83.10700	LoanX 7
08/27/2008	83.06900	82.17900	83.82100	LoanX 7
08/26/2008	82.53600	81.67900	83.39300	LoanX 7
08/25/2008	82.85700	81.96400	83.75000	LoanX 7
08/22/2008	82.78600	81.96400	83.60700	LoanX 7
08/21/2008	82.83900	82.10700	83.57100	LoanX 7
08/20/2008	82.85700	82.14300	83.57100	LoanX 7
08/19/2008	82.92800	82.10700	83.75000	LoanX 7
08/18/2008	82.92900	81.92900	83.92900	LoanX 7
08/15/2008	83.46900	82.43800	84.50000	LoanX 8
08/14/2008	83.68800	82.71900	84.63600	LoanX 8
08/13/2008	83.12500	82.20800	84.04200	LoanX 6
08/12/2008	83.15000	82.25000	84.05000	LoanX 5
08/11/2008	83.32500	82.45000	84.20000	LoanX 5
08/08/2008	84.02100	83.04200	85.00000	LoanX 6
08/07/2008	84.68800	83.70800	85.66700	LoanX 6
08/06/2008	84.73000	83.79200	85.66700	LoanX 6
08/05/2008	84.89600	83.95800	85.83300	LoanX 6
08/04/2008	85.20800	84.25000	86.16700	LoanX 6
08/01/2008	85.26800	84.32100	86.21400	LoanX 7
07/31/2008	85.37500	84.54200	86.20800	LoanX 6
07/30/2008	85.27500	84.35000	86.20000	LoanX 5
07/29/2008	85.95000	84.95000	86.95000	LoanX 5
07/28/2008	87.20000	86.10900	88.30000	LoanX 5
07/25/2008	88.27500	87.35000	89.20000	LoanX 5
07/24/2008	88.42500	87.50000	89.35000	LoanX 5
07/23/2008	88.62500	87.76000	89.55000	LoanX 5
07/22/2008	88.60000	87.60000	89.60000	LoanX 5
07/21/2008	90.00000	89.08300	90.91700	LoanX 6
07/18/2008	90.54200	89.62500	91.45800	LoanX 6

Mark History

Page 5 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
07/17/2008	90.57200	89.67900	91.46400	LoanX 7
07/16/2008	90.64600	89.95800	91.33300	LoanX 6
07/15/2008	91.16600	90.37500	91.95800	LoanX 6
07/14/2008	92.89500	92.37500	93.41700	LoanX 6
07/11/2008	94.83400	94.12500	95.54200	LoanX 6
07/10/2008	94.89300	94.42900	95.35700	LoanX 7
07/09/2008	95.42000	94.96400	95.87500	LoanX 7
07/07/2008	96.02800	95.52800	96.52800	LoanX 9
07/03/2008	95.97200	95.51400	96.43100	LoanX 9
07/02/2008	96.23600	95.77800	96.69400	LoanX 9
07/01/2008	96.47200	95.97200	96.97200	LoanX 9
06/30/2008	96.83400	96.29200	97.77500	LoanX 9
06/27/2008	96.98600	96.51400	97.45800	LoanX 9
06/26/2008	97.01600	96.54700	97.48400	LoanX 8
06/25/2008	97.20000	96.78800	97.61300	LoanX 10
06/24/2008	97.30000	96.90000	97.70800	LoanX 10
06/23/2008	97.47500	97.12500	97.82500	LoanX 10
06/20/2008	97.50900	97.15000	97.85000	LoanX 10
06/19/2008	97.55000	97.21300	97.88800	LoanX 10
06/18/2008	97.55600	97.21300	97.90600	LoanX 10
06/17/2008	97.45600	97.08800	97.82500	LoanX 10
06/16/2008	97.35600	96.97500	97.73800	LoanX 10
06/13/2008	97.31890	96.98800	97.68800	LoanX 10
06/12/2008	97.31200	96.95000	97.67500	LoanX 10
06/11/2008	97.30000	96.93800	97.66300	LoanX 10
06/09/2008	97.26900	96.91300	97.62500	LoanX 10
06/06/2008	97.28800	96.92500	97.65000	LoanX 10
06/05/2008	97.18800	96.82500	97.55000	LoanX 10
06/04/2008	97.05700	96.65900	97.45500	LoanX 11
06/03/2008	97.06800	96.69300	97.44300	LoanX 11
06/02/2008	97.03400	96.65900	97.40900	LoanX 11
05/30/2008	97.03400	96.64800	97.42600	LoanX 11
05/29/2008	96.98800	96.54500	97.43200	LoanX 11
05/28/2008	96.93000	96.47200	97.38900	LoanX 9
05/27/2008	97.09100	96.65900	97.52300	LoanX 11
05/23/2008	97.17000	96.75000	97.59100	LoanX 11
05/22/2008	97.17500	96.77300	97.57700	LoanX 11
05/21/2008	97.22700	96.80700	97.64800	LoanX 11
05/20/2008	97.25000	96.81800	97.68200	LoanX 11
05/19/2008	97.21600	96.78400	97.64800	LoanX 11
05/16/2008	97.14800	96.70500	97.59100	LoanX 11
05/14/2008	97.01200	96.55700	97.46600	LoanX 11
05/13/2008	96.88700	96.40900	97.36400	LoanX 11
05/12/2008	96.98800	96.50000	97.47500	LoanX 10
05/09/2008	96.91300	96.43800	97.38500	LoanX 10
05/08/2008	97.20300	96.75000	97.65600	LoanX 8
05/07/2008	96.85200	96.36400	97.34100	LoanX 11
05/06/2008	96.26200	95.77300	96.75000	LoanX 11
05/05/2008	96.33000	95.85200	96.80700	LoanX 11
05/02/2008	96.32600	95.83800	96.81300	LoanX 10
05/01/2008	96.31800	95.81800	96.81800	LoanX 11
04/30/2008	96.25000	95.75000	96.75000	LoanX 11
04/29/2008	96.21600	95.72700	96.70500	LoanX 11
04/28/2008	96.19400	95.70500	96.68200	LoanX 11
04/25/2008	96.27300	95.79500	96.75000	LoanX 11
04/24/2008	96.27500	95.80000	96.75000	LoanX 10
04/22/2008	96.11200	95.62500	96.60000	LoanX 10
04/21/2008	96.08800	95.60000	96.57500	LoanX 10
04/18/2008	96.01200	95.52500	96.50000	LoanX 10
04/17/2008	96.00000	95.52500	96.47300	LoanX 10
04/16/2008	96.05000	95.57500	96.52500	LoanX 10
04/15/2008	96.01200	95.52500	96.50000	LoanX 10

Mark History

Page 6 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
04/14/2008	96.06200	95.57500	96.55000	LoanX 10
04/11/2008	96.12500	95.66700	96.58300	LoanX 9
04/10/2008	96.11100	95.61100	96.61100	LoanX 9
04/09/2008	96.25000	95.72200	96.77800	LoanX 9
04/08/2008	96.25000	95.72500	96.77500	LoanX 10
04/07/2008	96.08800	95.63800	96.53800	LoanX 10
04/04/2008	96.03800	95.58800	96.48800	LoanX 10
04/03/2008	95.86300	95.41300	96.31300	LoanX 10
04/02/2008	95.78800	95.31300	96.26300	LoanX 10
04/01/2008	95.48400	94.98400	95.98400	LoanX 8
03/31/2008	95.44600	94.91100	95.98200	LoanX 7
03/28/2008	95.26800	94.61100	95.87500	LoanX 7
03/27/2008	95.32200	94.71400	95.92900	LoanX 7
03/26/2008	95.25000	94.64300	95.85700	LoanX 7
03/25/2008	95.04200	94.411700	95.66700	LoanX 6
03/24/2008	94.97900	94.35400	95.60400	LoanX 6
03/21/2008	95.08300	94.45800	95.70800	LoanX 6
03/20/2008	95.04200	94.37500	95.70800	LoanX 6
03/19/2008	95.53600	94.78600	96.28600	LoanX 7
03/18/2008	95.32200	94.64300	96.00900	LoanX 7
03/17/2008	95.25000	94.56300	95.93800	LoanX 8
03/14/2008	95.75000	95.21900	96.28100	LoanX 8
03/13/2008	95.81200	95.25000	96.37500	LoanX 8
03/12/2008	95.93800	95.40600	96.46900	LoanX 8
03/11/2008	95.89000	95.35900	96.42200	LoanX 8
03/10/2008	96.02800	95.41700	96.63900	LoanX 9
03/07/2008	96.26600	95.68800	96.84400	LoanX 8
03/06/2008	96.69500	96.10700	97.28600	LoanX 7
03/05/2008	97.35800	96.78600	97.92900	LoanX 7
03/04/2008	97.76600	97.25000	98.28100	LoanX 8
03/03/2008	97.98400	97.46900	98.50000	LoanX 8
02/29/2008	98.26600	97.78100	98.75000	LoanX 8
02/28/2008	98.43800	97.95300	98.92200	LoanX 8
02/27/2008	98.46400	97.98200	98.94600	LoanX 7
02/26/2008	98.39600	97.87500	98.91700	LoanX 6
02/25/2008	97.85900	97.35900	98.35900	LoanX 8
02/22/2008	97.75000	97.25000	98.25000	LoanX 8
02/21/2008	97.64300	97.14300	98.14300	LoanX 7
02/20/2008	97.58300	97.08300	98.08300	LoanX 6
02/15/2008	97.62500	97.08300	98.16700	LoanX 6
02/14/2008	98.95800	96.45800	97.45800	LoanX 6
02/13/2008	96.37500	95.82500	96.92500	LoanX 5
02/12/2008	96.07500	95.52500	96.62500	LoanX 5
02/11/2008	96.64600	96.12500	97.16700	LoanX 6
02/08/2008	97.02500	96.45000	97.60000	LoanX 5
02/07/2008	98.05000	97.35000	98.75000	LoanX 5
02/06/2008	98.55400	98.00000	99.10700	LoanX 7
02/05/2008	98.57800	98.03100	99.12500	LoanX 8
02/04/2008	98.79700	98.25000	99.34400	LoanX 8
02/01/2008	98.84400	98.29700	99.39100	LoanX 8
01/31/2008	99.09000	98.66100	99.51800	LoanX 7
01/30/2008	99.14600	98.68800	99.60400	LoanX 6
01/29/2008	99.39200	98.96400	99.82100	LoanX 7
01/28/2008	99.37500	98.97500	99.77500	LoanX 5
01/25/2008	99.35800	98.92900	99.78600	LoanX 7
01/24/2008	99.57200	99.10700	100.03600	LoanX 7
01/23/2008	99.66100	99.26800	100.05400	LoanX 7
01/22/2008	99.67900	99.36400	100.05400	LoanX 7
01/18/2008	99.92900	99.67900	100.17900	LoanX 7
01/17/2008	99.97300	99.69600	100.25000	LoanX 7
01/16/2008	100.00000	99.76800	100.23200	LoanX 7
01/15/2008	99.92000	99.64300	100.19600	LoanX 7

Mark History

Page 7 of 7

Mark Date	Mark Price	Bid Price	Ask Price	Mark Source
01/14/2008	99.92000	99.67900	100.17900	LoanX 7
01/11/2008	99.92000	99.66100	100.17900	LoanX 7
01/10/2008	99.98200	99.67900	100.28600	LoanX 7
01/09/2008	99.99200	99.67900	100.30400	LoanX 7
01/08/2008	99.90600	99.62500	100.18800	LoanX 6
01/04/2008	99.90600	99.64600	100.16700	LoanX 6
01/03/2008	99.90600	99.62500	100.18800	LoanX 6
01/02/2008	99.92700	99.62500	100.22900	LoanX 6
01/01/2008	99.90600	99.60400	100.20800	LoanX 6
12/31/2007	99.82300	99.52100	100.12500	LoanX 6
12/28/2007	99.30200	98.95800	99.64600	LoanX 6
12/27/2007	99.76200	99.45000	100.07500	LoanX 5
12/24/2007	99.42700	99.08300	99.77100	LoanX 6
12/21/2007	99.17700	98.87500	99.47900	LoanX 6
12/20/2007	99.00000	98.70000	99.30000	LoanX 5
12/19/2007	98.65000	98.30000	99.00090	LoanX 5
12/18/2007	98.41600	98.00000	98.83300	LoanX 6
12/17/2007	97.51800	97.07100	97.96400	LoanX 7
12/14/2007	97.52500	97.12500	97.92500	LoanX 5
12/13/2007	97.59400	97.15600	98.03100	LoanX 4
12/12/2007	96.41700	95.91700	96.91700	LoanX 6
12/10/2007	96.37500	95.87500	96.87500	LoanX 6
12/07/2007	96.35000	95.85000	96.85000	LoanX 5
12/06/2007	96.68800	96.18800	97.18800	LoanX 4
12/05/2007	96.79200	96.33300	97.25090	LoanX 6
12/04/2007	96.92500	96.42500	97.42500	LoanX 5
12/03/2007	97.06300	96.56300	97.56300	LoanX 4
11/30/2007	96.82500	96.32500	97.32500	LoanX 5
11/28/2007	96.92500	96.47500	97.37500	LoanX 5
11/27/2007	96.87500	96.37500	97.37500	LoanX 4
11/26/2007	96.93800	96.43800	97.43800	LoanX 4
11/20/2007	97.09400	96.62500	97.56300	LoanX 4
11/19/2007	97.25000	96.81300	97.68800	LoanX 4
11/15/2007	97.28200	96.87500	97.68800	LoanX 4
11/14/2007	97.03200	96.62500	97.43800	LoanX 4
11/13/2007	96.90600	96.50000	97.31300	LoanX 4
11/09/2007	97.28200	96.93800	97.62500	LoanX 4
10/26/2007	98.09400	97.68800	98.50000	LoanX 4
10/23/2007	98.12600	97.68800	98.56300	LoanX 4
10/16/2007	97.72500	97.35000	98.10000	LoanX 5
10/15/2007	97.52500	97.10000	97.95000	LoanX 5
10/12/2007	97.78200	97.37500	98.18800	LoanX 4
10/11/2007	98.25000	0.00000	0.09000	Lehman
10/10/2007	97.20800	96.83300	97.58300	LoanX 3
10/09/2007	97.12500	96.75000	97.50000	LoanX 3
10/02/2007	97.03100	96.65600	97.40600	LoanX 4
09/13/2007	95.29200	94.66700	95.91700	LoanX 3
04/19/2007	101.17300	100.97200	101.37500	LoanX 9